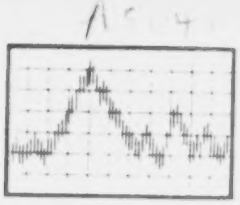

INTERNATIONAL OPEN INTEREST REPORT

MARCH 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	MARCH 1991	MARCH 1992
Belgian Government Bonds		2,971
BELFOX		2,971
Gold		
Gold Options on Actuals	135,116	206,005
US Denominated Live Cattle		296
US Denominated Coffee		2,555
US Denominated Coffee Opt.		153
US$ Denominated Cotton		
Interest Rate		222,657
Bovespa Stock Index	14,755	17,935
U.S. Dollar Futures	21,153	88,553
U.S. Dollar Opt. on Actuals		
BM&F, Brazil	171,024	538,154
DAX	15,813	42,006
BUND	8,114	45,516
Medium Term Notional Bond (BOBL)		22,892
DAX Options		566,093
BUND Options		27,706
Option on DAX Future		8,282
DTB, Germany	23,927	712,495
Gold Options	15,062	11,091
Dollar/Guilder Options	25,022	27,293
Pound/Sterling/Guilder Options	595	
Dutch Gov't Bond Options	41,898	39,475
EOE Stock Index Options	138,808	253,707
Eurotop 100		180
Major Market Index Options	82,593	105,883
Dutch Top 5 Index	19,732	13,953
EUROPEAN OPTIONS EXCHANGE	323,710	451,582
EOE Stock Index (FTI)	9,054	11,031
Dutch Top 5 Index (FT5)	466	1,075
Eurotop 100 Index (FET)		9
Deliverable Bond (FTO)	1,278	973
US Dollar/Guilder (FUS)		563
FINANCIAL FUT. MKT. AMSTERDAM	10,798	13,651

OPEN INTEREST	MARCH 1991	MARCH 1992
Danish Government Bond 9% 1995		3,513
Danish Government Bond 9% 2000	4,402	7,698
9% 2006 Mortgage Bonds	3,581	698
KFX Stock Index	3,899	3,577
Danish Government Bond 9% 2000 Options	317	4,922
9% 2006 Mortgage Bonds Options	5,639	60
KFX Stock Index Options	4,257	6,988
Stock Options	2,381	8,307
GUARANTEE FUND DANISH OPT&FUT	**24,476**	**35,763**
DIBOR	590	1,325
Long Gilt	80	172
Short Gilt		90
ISEQ Index Future		
IRISH FUTURES & OPTIONS EXCH	**670**	**1,587**
Crude Palm Oil	6,232	7,750
Tin	13	0
RBD Palm Olein	20	0
Cocoa	92	0
KUALA LUMPUR COMMODITY EXCH	**6,357**	**7,750**
Financial Times Share Index	23,981	41,697
Three Mth Pound (1/2M)	116,497	186,786
Long Gilt	27,924	55,656
3 Month Ecu	2,296	9,012
Eurodollar	31,794	34,801
US T–Bond	5,738	3,692
Eurotrack 100		18
Euroswiss	2,164	39,734
Yen Bond	436	0
Euromark	87,404	223,158
Ecu Bond	10,299	89
Italian Government Bond		40,658
German Government Bund	81,098	116,931
German Government Bund Option	140,278	202,259
Italian Government Bond Option		19,103
Eurodollar Option	3,094	11,423
US T–Bond Option	290	2,308
Long Gilt Option	29,426	124,170
Short Sterling Options	49,927	118,377
FT–SE 100 Option		147,805
Eurotrack Option		5
Equity (individual) Option		513,463
Euromark Options	27,683	120,632
LIFFE, UK	**640,329**	**2,011,777**
High Grade Primary Aluminium	188,967	280,397
Copper – Grade A	157,055	167,891
Standard Lead	15,934	15,474
Primary Nickel	20,515	25,719
Tin	4,712	5,780
Special High Grade Zinc	57,403	75,329
(LME Open Interest – 3rd Wed)		
LONDON METAL EXCHANGE, UK	**444,586**	**570,590**

OPEN INTEREST	MARCH 1991	MARCH 1992
Gold	47	3
Eurodollar	37,328	38,857
Deutschemark	502	242
Japanese Yen	453	174
British Pound	118	37
Nikkei Stock Average	5,138	24,461
High Sulphur Fuel Oil	2,778	7,245
Dubai Crude Oil	10	
Gasoil		0
Euroyen	17,648	63,571
Euromark	92	360
Eurodollar Options	335	338
Euroyen Options	3,434	5,213
Nikkei Option		11,281
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**67,883**	**151,782**
Swiss Market Index	8,044	11,930
ETOP		12
3 Month Euro Swiss Franc	956	6,833
5 Year Swiss Franc		6,892
Swiss Market Index Option	217,711	251,983
ETOP Option		380
(SOFFEX Open Interest–3rd Fri)		
SOFFEX, Switzerland	**226,711**	**278,030**
OMX (Index) Options	69,461	55,373
Interest Rate Options	4,311	3,560
GEMx Options		730
STOCKHOLM OPTIONS EXCHANGE	**73,772**	**59,663**
All Ordinaries Share Price Index	16,887	10,837
Fifty Leaders Share Price Index		75
90 Day Bank Bills	164,971	166,662
3 Year Treasury Bonds	26,736	55,069
10 Year Treasury Bonds	37,075	42,730
Wool (Cash Set)	2	151
Live Cattle (Cash Set)	150	90
All Ordinaries Share Price Index Options	44,226	29,392
Fifty Leaders Share Price Index Options		0
90 Day Bank Bill Options	71,634	99,831
3 Year Treasury Bond Options	3,070	17,235
10 Year Treasury Bond Options	27,032	21,687
SYDNEY FUTURES EXCHANGE	**391,783**	**443,759**
TSE 35 Index	1,251	1,763
TSE 35 Options	8,957	10,821
Silver Options	445	232
TORONTO FUTURES EXCHANGE	**10,653**	**12,816**

OPEN INTEREST	MARCH 1991	MARCH 1992
CAC 40 Stock Index	11,435	25,410
ECU Bond	7,109	16,124
ECU Bond Option		6,960
Italian Bond		0
Italian Bond Option		0
Notional Bond	89,536	141,522
National Bond Options	267,943	280,907
3 Month Pibor	28,100	53,084
3 Month Pibor Option	69,927	108,666
Sugar	9,943	9,940
Potatoe	1,727	1,650
Coffee	90	0
MATIF, Paris	**485,810**	**644,263**
MIBOR		18,969
3 Year Notional Bond		6,819
5 Year Notional Bond		356
Spanish Peseta/US Dollar		349
Spanish Peseta/Deutschemark		544
MEFF RENTA FIJA, Spain		**27,037**
Livestock		3,537
Livestock Options		2,365
MERFOX, Argentina		**5,902**
CAC 40 Index (Short Term) Options	37,364	52,577
CAC 40 Index (Long Term) Options		87,478
MONEP, Paris	**37,364**	**140,055**
Canadian Gov't Bond Options	4,911	2,944
Bankers Acceptance Futures	7,308	23,290
Canadian Gov't Bond Futures	6,081	3,412
Opt on Canadian Gov't Bond Fut	711	325
MONTREAL EXCHANGE	**19,011**	**29,971**
U.S. Dollar	241	0
3 Year Government Stock	0	0
5 Year Government Stock	7,368	4,655
5 Year Government Stock Options	1,996	710
10 Year Government Stock		18,143
10 Year Government Stock Option		0
90 Day Bank Bill	14,522	2
90 Day Bank Bill Options	840	3,055
New Zealand Dollar	0	81
New Zealand Dollar Options	0	0
New Zealand Wool		0
New Zealand Wool Options		0
Forty Index		0
Forty Index Options		10
NEW ZEALAND FUTURES EXCHANGE	**24,967**	**26,656**

OPEN INTEREST	MARCH 1991	MARCH 1992
Wheat	6,697	13,613
Oats	1,683	4,690
Thunder Bay Barley	6,107	6,398
Western Barley	1,094	1,268
Rye	1,722	2,141
Flax Seed	4,584	7,771
Canola/Rape Seed	26,565	22,172
Canola Options		5,490
WINNIPEG COMMODITY EXCHANGE	**48,452**	**63,543**
Red Beans	3,681	6,022
Imported Soybeans	20,674	19,883
***HOKKAIDO GRAIN EXCHANGE**	**24,355**	**25,905**
Hang Seng Index	4,447	4,563
Hang Seng Commerce & Industry Sub–Index		1
Hang Seng Properties Sub–Index		1
Hang Seng Finance Sub–Index		1
Hang Seng Utilities Sub–Index		1
3–Month HIBOR	252	1
Soybeans	198	0
Sugar	1,637	132
HONG KONG FUTURES EXCHANGE	**6,534**	**4,700**
Red Beans	3,905	9,059
Imported Soybeans	16,181	20,929
***KANMON COMMODITY EXCHANGE**	**20,086**	**29,988**
Red Beans	2,603	7,500
Imported Soybeans	16,594	35,578
***KOBE GRAIN EXCHANGE**	**19,197**	**43,078**
Raw Silk	13,921	7,467
***KOBE RAW SILK EXCHANGE**	**13,921**	**7,467**
Rubber (RSS3)	78,422	41,180
***KOBE RUBBER EXCHANGE**	**78,422**	**41,180**
Dried Cocoon	36,051	34,643
***MAEBASHI DRIED COCOON EXCHANGE**	**36,051**	**34,643**
Red Beans	13,248	24,752
Imported Soybeans	12,418	21,263
***NAGOYA GRAIN & SUGAR EXCHANGE**	**25,666**	**46,015**
Cotton Yarn (40S)	42,776	37,554
Staple Fiber Yarn (Dull)	1,193	1,489
Wool Yarn	7,679	4,954
***NAGOYA TEXTILE**	**51,648**	**43,997**
Red Beans	46,054	77,918
Imported Soybeans	73,702	93,768
***OSAKA GRAIN EXCHANGE**	**119,756**	**171,686**

OPEN INTEREST	MARCH 1991	MARCH 1992
Osaka 50 Stock Index	2	0
Nikkei Index Futures	194,101	175,542
Nikkei Index Options	81,010	94,638
***OSAKA SECURITIES EXCHANGE**	**275,113**	**270,180**
Raw Sugar	148,920	92,461
***OSAKA SUGAR EXCHANGE**	**148,920**	**92,461**
Staple Fiber Yarn (Dull)	0	600
Wool Yarn	15,384	10,787
Cotton Yarn (20S)	19,219	27,589
Cotton Yarn (40S)	14,126	25,748
***OSAKA TEXTILE**	**48,729**	**64,724**
Gold	440,691	308,130
Silver	100,592	32,294
Platinum	347,345	357,728
Rubber	107,435	98,447
Cotton Yarn	55,336	77,528
Woolen Yarn	2,878	1,436
***TOKYO COMMODITY EXCH INDUSTRY**	**1,054,277**	**875,563**
American Soybeans	258,199	300,315
Chinese Soybeans	21	0
Red Beans	71,970	169,427
American Soybean Options		3,152
***TOKYO GRAIN EXCHANGE**	**330,190**	**472,894**
3 Month Euroyen	193,841	249,216
3 Month Eurodollar	20	
U.S. Dollar–Japanese Yen	821	2,680
Japanese Yen	0	
Euroyen Options		23,939
***TOKYO INTL. FINANCIAL FUT EXCH**	**194,682**	**275,835**
Yen Gov't Bond (10 Yr)	101,481	139,703
Yen Gov't Bond (20 Yr)	110	162
US T–Bond	1,350	2,400
TOPIX Stock Index	34,759	25,583
TOPIX Stock Index Option	1,008	20
Yen Gov't Bond (10 Yr) Options	44,257	31,025
***TOKYO STOCK EXCHANGE**	**182,965**	**198,893**
Raw Sugar	364,117	211,577
***TOKYO SUGAR EXCHANGE**	**364,117**	**211,577**
Dried Cocoon	37,472	34,643
***TOYAHASHI DRIED COCOON EXCH**	**37,472**	**34,643**
Raw Silk	0	10,021
***YOKOHAMA RAW SILK EXCHANGE**	**0**	**10,021**

*EXCHANGE LOCATED IN JAPAN

All information provided by exchanges at FIA's request.